

10/18

Ex Find the points on a sphere  $x^2 + y^2 + z^2 = 4$  closest to and furthest from  $(3, -2, 1)$

Then to rewrite the problem  
to  $\begin{cases} \text{optimize : distance} \\ \text{subject to : sphere} \end{cases}$

in other words  $\begin{cases} \text{optimize : distance } \|(x, y, z), (3, -2, 1)\| \\ \text{wants to : } \end{cases}$   
subject to :  $x^2 + y^2 + z^2 = 4$

subject to get rid of  $\sqrt{\quad}$  in dist formula  $\rightarrow$  so equivalently  $\begin{cases} \text{optimize : dist}^2 \\ \text{we want to : } \end{cases}$   
subject to : sphere

$$\begin{cases} \text{optimize : } \\ \text{subject to : } \end{cases} \begin{cases} (x-3)^2 + (y+2)^2 + (z-1)^2 \\ x^2 + y^2 + z^2 = 4 \end{cases} \rightarrow \begin{cases} (x^2 - 6x + 9) + (y^2 + 4y + 4) + (z^2 - 2z + 1) \\ = \end{cases}$$

not necessary, but  
it's easier

to make it  
to be a  
La Grange multiplier  
just multiply  
the whole  
thing by  
-1

$$\begin{cases} (x^2 + y^2 + z^2) + 9 + 4 + 1 + (-6x + 4y - 2z) \\ = \end{cases}$$

$$\begin{cases} (4) + 14 + (-6x + 4y - 2z) \\ x^2 + y^2 + z^2 - 4 = 0 \end{cases}$$

$$\begin{cases} f(x, y, z) = (18 + (-6x + 4y - 2z)) \\ \text{sub to : } g(x, y, z) = 0 \text{ for } g(x, y, z) = x^2 + y^2 + z^2 - 4 \end{cases}$$

Now w/  $F(x, y, z, \lambda) = f(x, y, z) - \lambda g(x, y, z)$   
 $= 18 - 6x + 4y - 2z - \lambda(x^2 + y^2 + z^2 - 4)$

we solve  $\nabla F = 0$

$$\nabla F = \begin{pmatrix} -6 - 2\lambda x \\ 4 - 2\lambda y \\ -2 - 2\lambda z \\ -(x^2 + y^2 + z^2 - 4) \end{pmatrix}$$

$\therefore \nabla F = 0$  iff  $\begin{cases} -6 - 2\lambda x = 0 \\ 4 - 2\lambda y = 0 \\ -2 - 2\lambda z = 0 \\ -(x^2 + y^2 + z^2 - 4) = 0 \end{cases}$  iff  $\begin{cases} \lambda x = -3 \\ \lambda y = 2 \\ \lambda z = -1 \\ x^2 + y^2 + z^2 = 4 \end{cases}$

\* notice  $\lambda$  can't equal 0 by eqn (1)

w/ eqn (4):  $x^2 + y^2 + z^2 = 4$

multiply both sides by  $\lambda^2$

$$\Rightarrow \lambda^2(x^2 + y^2 + z^2) = \lambda^2 4$$

↓

$$(\lambda x)^2 + (\lambda y)^2 + (\lambda z)^2 = 4\lambda^2$$

$$(-3)^2 + (2)^2 + (-1)^2 = 4\lambda^2$$

$$9 + 4 + 1 = 14 = 4\lambda^2$$

$$\therefore \lambda = \pm \sqrt{\frac{7}{2}} \quad (\text{means we will have 2 points})$$

> if  $\lambda = \sqrt{\frac{7}{2}}$  then solving (1), (2), (3) for  $x, y, z$  will

$$\text{yield point } (-3\sqrt{\frac{7}{2}}, 2\sqrt{\frac{7}{2}}, -\sqrt{\frac{7}{2}}) = A$$

(divided by  $\lambda$  in each eqn  $\therefore \sqrt{\frac{7}{2}} \Rightarrow \sqrt{\frac{7}{2}}$ )

$$\text{compute } f(A) = 18 - 6(-3\sqrt{\frac{7}{2}}) + 4(2\sqrt{\frac{7}{2}}) - 2(-\sqrt{\frac{7}{2}})$$

$$= 18 + 18\sqrt{\frac{7}{2}} + 8\sqrt{\frac{7}{2}} + 2\sqrt{\frac{7}{2}}$$

$$= 18 + 28\sqrt{\frac{7}{2}}$$

if  $\lambda = -\sqrt{\frac{7}{2}}$  then solving eqns 1-3 for  $(x, y, z)$  yields

$$(3\sqrt{\frac{7}{2}}, -2\sqrt{\frac{7}{2}}, \sqrt{\frac{7}{2}}) = B$$

$$f(B) = 18 - 6(3\sqrt{\frac{7}{2}}) + 4(-2\sqrt{\frac{7}{2}}) - 2(\sqrt{\frac{7}{2}})$$

$$= 18 - 18\sqrt{\frac{7}{2}} - 8\sqrt{\frac{7}{2}} - 2\sqrt{\frac{7}{2}}$$

$$= 18 - 28\sqrt{\frac{7}{2}}$$

$f(A) > f(B)$   $\therefore$  <sup>\*</sup>showing (noting  $f(A) > f(B)$ ),  $A$  is <sup>\*</sup>the furthest point from  $(3, -2, 1)$  and  $B$  is closest to  $(3, -2, 1)$  by Lagrange multipliers

(rectilinear)

Exercise: find max volume of a box w/ no lid & surface area 12

## 15.1: Double Integrals

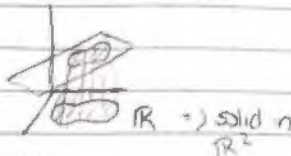
Goal: to integrate fn of 2 variables

↳ What should an integral of 2 variables mean here?

> in Calc 1, it computed the net area under graph of 'f'

> in Calc 3:

• should represent the 'net volume' under the graph of 'f' and above  $\mathbb{R}^2$



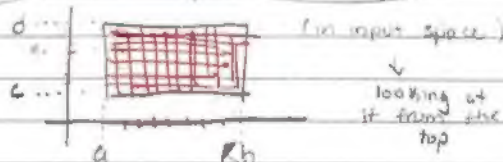
> today we'll work w/ simplest possible regions which are rectangles

$R = [a, b] \times [c, d]$  (rectangle whose x ranges from a to b and y component ranges from c to d)  
↓ (not cross product)  
 $= \{(x, y) : x \in [a, b], y \in [c, d]\}$  (interval c to d)

> in Calc 1, to compute the area (definite integral)

$\int_a^b f(x) dx$ , we chunked the interval  $[a, b]$  and we

approximate area via 'left end pts' computation, adding rectangle areas w/ height  $f(\text{endpts})$



> in Calc 3:  $\iint_R f(x, y) dA$  is approximated by by 'chunking' R and then using  $f(\text{lower left endpt})$  for height of the rectangular box  
just included as example

> now limit the approximations (don't want to, very hard to do)

> new way to solve includes fixing  $y_0 \Rightarrow f(x, y_0)$   
to integrate on x (better defined on next page)

## Fubini's Theorem

If  $f(x,y)$  is cts. on  $R = [a,b] \times [c,d]$ , then

$$\int_{y=c}^d \left( \int_{x=a}^b f(x,y) dx \right) dy = \iint_R f(x,y) dA = \int_{x=a}^b \left( \int_{y=c}^d f(x,y) dy \right) dx$$

\* all this is saying, that you can've fixed  $x$  1<sup>st</sup> instead of  $y$ .  
\* this is hard  $\therefore$  the proof of this result is beyond scope of this course \*

(Ex) compute  $\iint_R x \sec^2(y) dA$  where  $A = [1, 3] \times [0, \frac{\pi}{4}]$

Sol 1:  $\iint_R x \sec^2(y) dA = \int_{y=0}^{\pi/4} \int_{x=1}^3 x \sec^2(y) dx dy$

inner int:  $\int_1^3 x \sec^2(y) dx = \sec^2(y) \int_1^3 x dx = \sec^2(y) \left[ \frac{x^2}{2} \right]_1^3$

$$= \sec^2(y) \left[ \frac{9-1}{2} \right] = \sec^2(y) (4)$$

$$\therefore \iint_R x \sec^2(y) dA = \int_{y=0}^{\pi/4} \int_1^3 4 \sec^2(y) dy = 4 (\tan(y)) \Big|_0^{\pi/4}$$

$$= 4 (\tan(\frac{\pi}{4}) - \tan(0)) = 4(1-0) = \boxed{4}$$

Sol 2:  $\iint_R x \sec^2(y) dA = \int_{x=1}^3 \int_{y=0}^{\pi/4} x \sec^2(y) dy dx$

inner int:  $x \int_0^{\pi/4} \sec^2(y) dy = x \tan(y) \Big|_0^{\pi/4} = x (\tan(\frac{\pi}{4}) - \tan(0))$

$$= x(1-0) = x$$

$$\int_1^3 x dx = \left[ \frac{x^2}{2} \right]_1^3$$

$$= \frac{1}{2}(9-1) = \boxed{4}$$

Ex) compute  $\iint_R \frac{1}{1+x+y} dA$  on  $R = [1, 2] \times [2, 3]$

$$\text{sol: } \iint_R \frac{1}{1+x+y} dA = \int_2^3 \int_1^2 \frac{1}{1+x+y} dx dy$$

$$\text{inner} = \int_1^2 \frac{1}{1+x+y} dx \quad \begin{array}{l} u = 1+x+y \\ du = 1 dx \end{array}$$

$$= \int_1^2 \frac{1}{u} du = \ln|u| \Big|_1^2$$

$$= \ln(1+x+y) \Big|_1^2 = \ln(1+2+y) - \ln(1+1+y)$$

$$= \ln(3+y) - \ln(2+y)$$

$$= \int_2^3 \ln(3+y) - \ln(2+y) dy \quad (\text{all positive so don't necessarily need } | \text{ abs value})$$

$$= 6 \ln(6) - 1 - 5(\ln(5) - 1)$$

$$= 5(\ln(5) - 1) - 4(\ln(4) - 1) \quad \begin{array}{l} \int \ln(w) dw \quad u = \ln(w) \quad du = \frac{1}{w} dw \\ dw = \frac{1}{u} du \quad v = w \\ w \ln(w) - \int \frac{w}{w} dw \end{array}$$

$$= 6 \ln(6) - 10 \ln(5) + 4 \ln(4) \quad = w(\ln(w) - 1) + C$$

$$-6 + 5 + 5 - 4$$

$$= 6 \ln(6) - 10 \ln(5) + 4 \ln(4)$$